

<b>Notice of References Cited</b>	Application/Control No. 09/810,623		Applicant(s)/Patent Under Reexamination AYACHE, ELIE	
	Examiner Lalita M. Hamilton		Art Unit 3691	Page 1 of 1

**U.S. PATENT DOCUMENTS**

*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
	A	US-			
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**FOREIGN PATENT DOCUMENTS**

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	N	2002252069	08-2002	JP	Takezawa et al	
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**NON-PATENT DOCUMENTS**

*		Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
	U	Milevsky, Moshe and Posoner, Steven. Journal of Derivatives. "A Closed-Form Approximation for Valuing Basket Options". New York: Summer 1998. Vol.5, Issue 4; p.54, 8 pgs.
	V	
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